

MTM Reconciliation Topology Overview

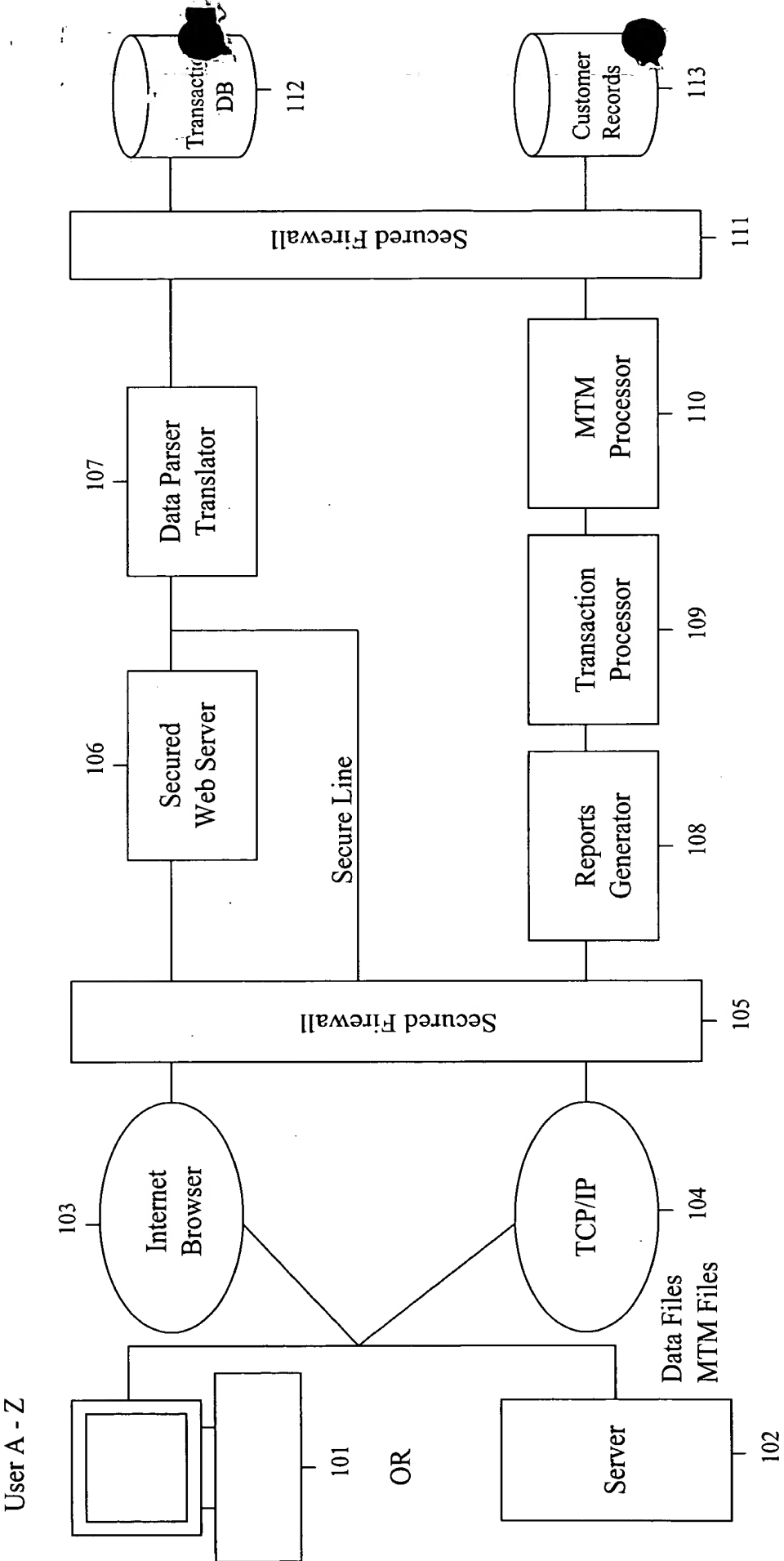


FIG. 1A/14

09627951.072800

MTM Reconciliation System Schematic

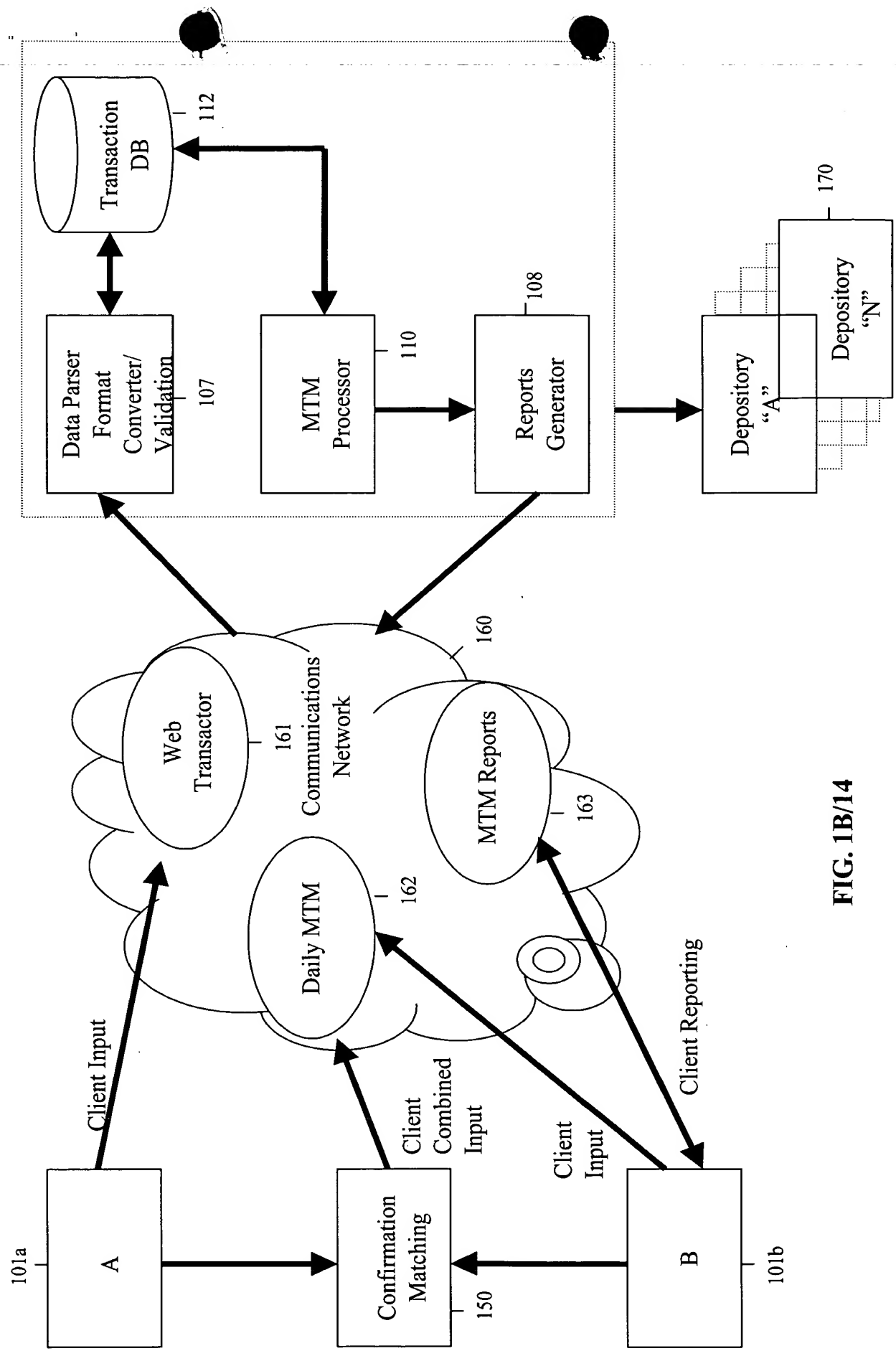
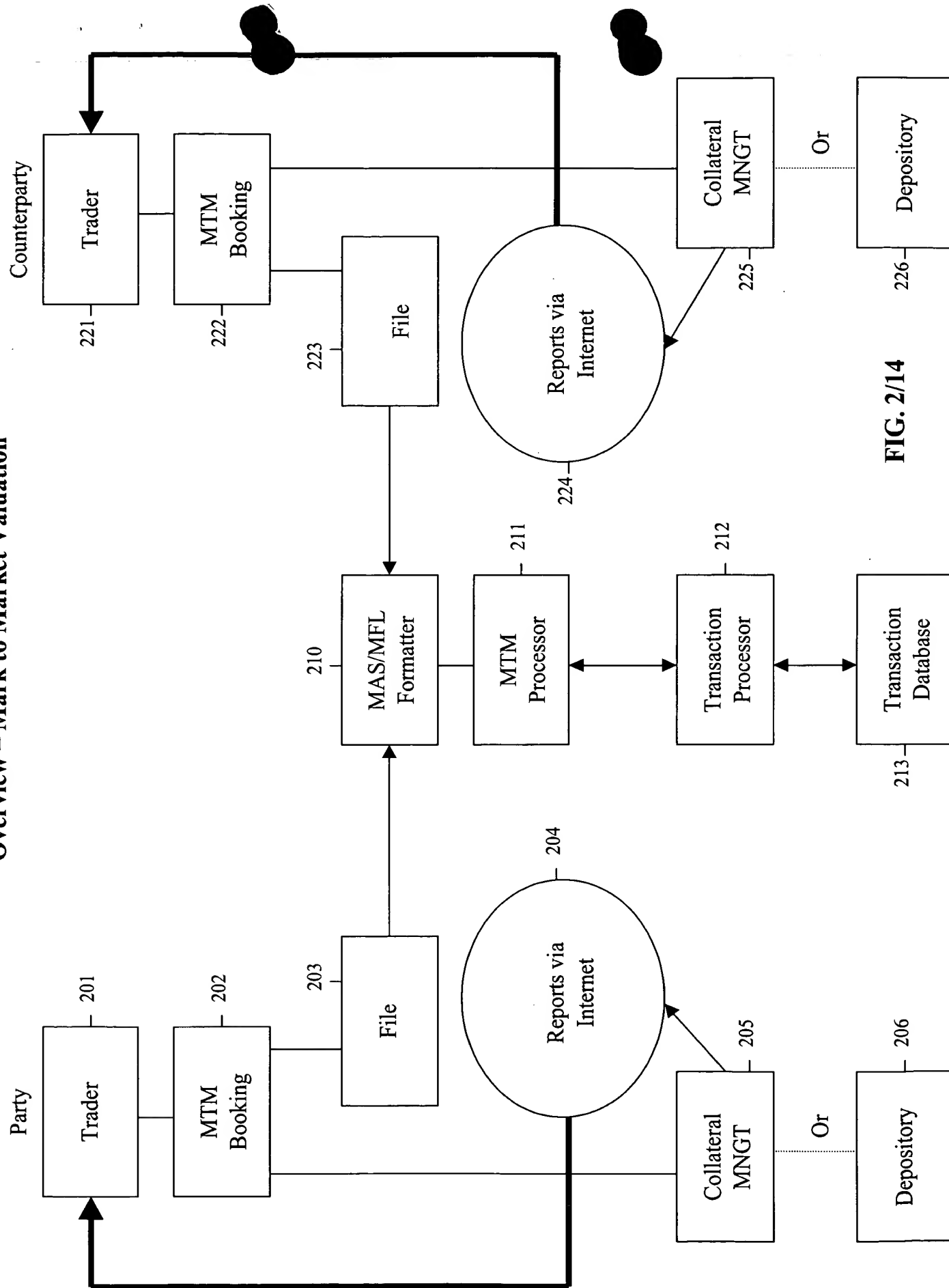
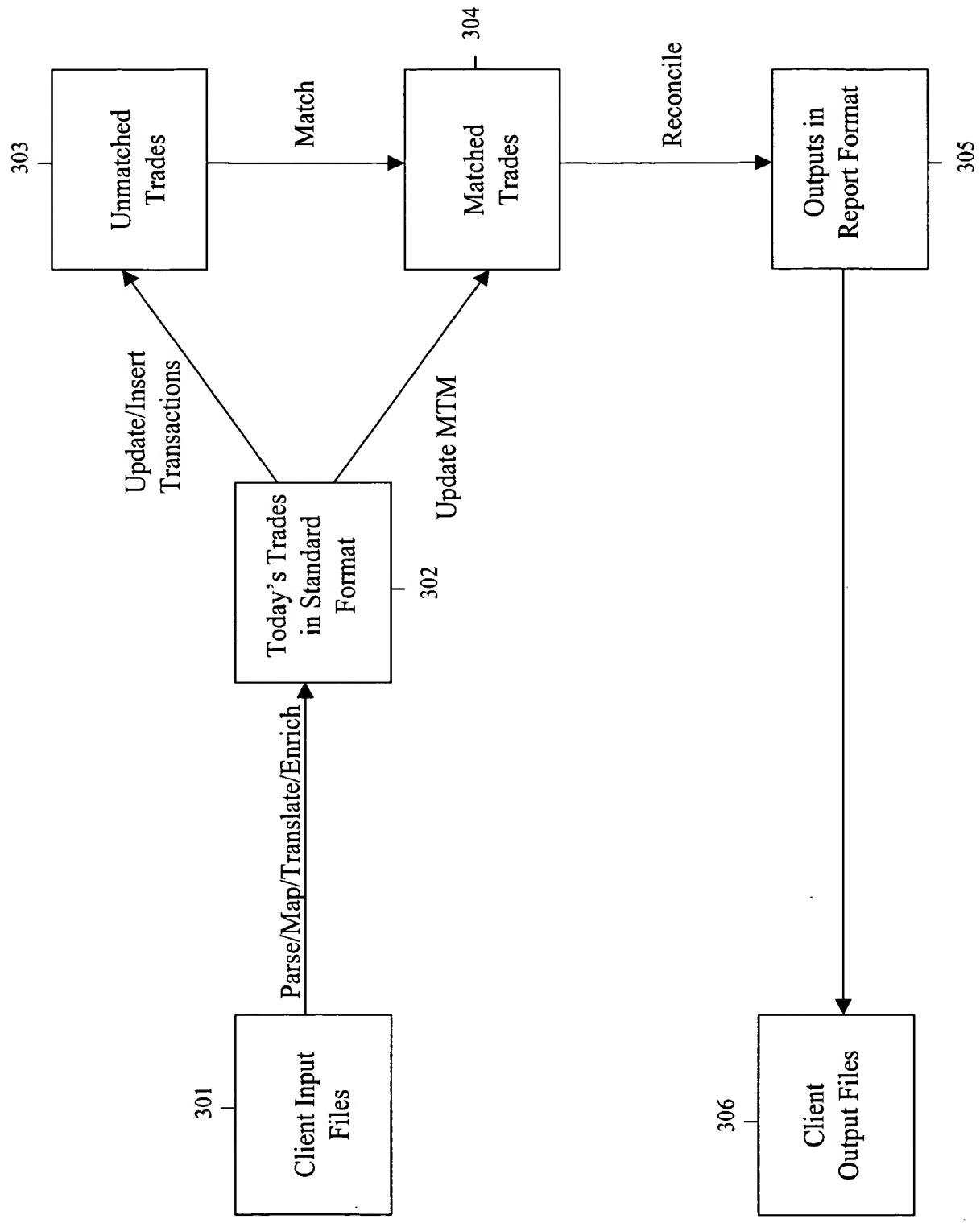


FIG. 1B/14

09627951.072800





Daily Transaction Reconciliation Flows

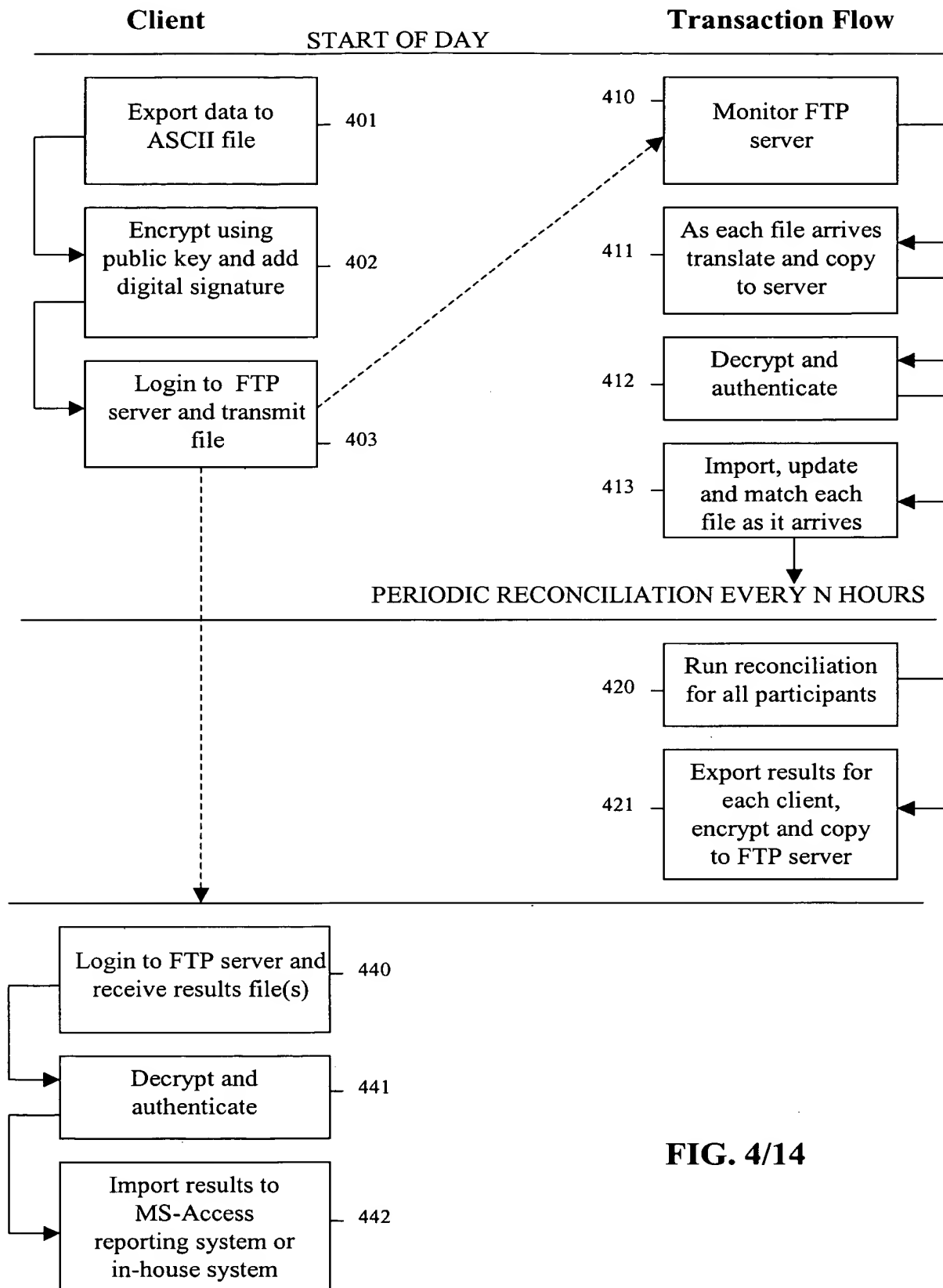


FIG. 4/14

00000000000000000000000000000000

Bank No. 2

Bank No. 3

FIG. 5/14

008220 * T5622360

Data Table for Matched Financial Transactions

Matched Trades				Bank Name: Bank No. 1				Counterparty Name: Bank No. 2							
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date	Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Recon	Level
BANK1	039174024	OTHER	100,000,000	DKK	-100,000,000	DKK	23-Jun-93	23-Jun-93	23-Jun-98	23-Jun-98		-406,435.58	07-Jul-97	No. 4411	level3
BANK2	LSNW023285	OTHER	100,000,000	DKK			23-Jun-93	23-Jun-93	23-Jun-98	23-Jun-98		1,132,865.00		No. 4411	level3
BANK1	0393288023	OTHER	25,000,000,000	ITL	-25,000,000,000	ITL	15-Oct-93	19-Oct-93	19-Oct-00	19-Oct-00		1,485,344.27	07-Jul-97	No. 4412	level3
BANK2	LSNW026045	OTHER	25,000,000,000	ITL			15-Oct-93	19-Oct-93	19-Oct-00	19-Oct-00		-1,345,884.00		No. 4412	level3
BANK1	0394012035	OTHER	750,000,000	FRF	-750,000,000	FRF	12-Jan-94	13-Jan-94	13-Jan-99	13-Jan-99		4,997,872.96	07-Jul-97	No. 4413	level3
BANK2	LSNW028079	OTHER	750,000,000	FRF			12-Jan-94	13-Jan-94	13-Jan-99	13-Jan-99		-4,898,807.00		No. 4413	level3
BANK1	0394034032	OTHER	100,000,000	FRF	-100,000,000	FRF	03-Feb-94	04-Feb-94	04-Feb-98	04-Feb-98		-441,474.27	07-Jul-97	No. 4414	level3
BANK2	LSNW028815	OTHER	100,000,000	FRF			03-Feb-94	04-Feb-94	04-Feb-98	04-Feb-98		440,713.00		No. 4414	level3
BANK1	0394039053	OTHER	100,000,000	DEM	-100,000,000	DEM	06-Feb-94	10-Feb-94	10-Feb-99	10-Feb-99		4,583,895.29	07-Jul-97	No. 4415	level3
BANK2	LSNW028953	OTHER	100,000,000	DEM			06-Feb-94	10-Feb-94	10-Feb-99	10-Feb-99		-3,779,613.00		No. 4415	level3
BANK1	0394041023	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	10-Feb-94	14-Feb-94	16-Feb-98	16-Feb-98		-237,450.68	07-Jul-97	No. 4416	level3
BANK2	LSNW029037	OTHER	50,000,000,000	ITL			10-Feb-94	14-Feb-94	16-Feb-98	16-Feb-98		227,029.00		No. 4416	level3
BANK1	0394166099	OTHER	250,000,000	SEK	-250,000,000	SEK	15-Jun-94	17-Jun-94	17-Jun-99	17-Jun-99		-3,174,099.87	07-Jul-97	No. 4417	level3
BANK2	LSNW032838	OTHER	250,000,000	SEK			15-Jun-94	17-Jun-94	17-Jun-99	17-Jun-99		3,091,420.00		No. 4417	level3
BANK1	0394200007	OTHER	100,000,000	FRF	-100,000,000	FRF	19-Jul-94	20-Jul-94	20-Jul-99	20-Jul-99		2,030,254.62	07-Jul-97	No. 4418	level3
BANK2	LSNW033803	OTHER	100,000,000	FRF			19-Jul-94	20-Jul-94	20-Jul-99	20-Jul-99		-2,009,451.00		No. 4418	level3
BANK1	0394222026	OTHER	100,000,000	FRF	-100,000,000	FRF	10-Aug-94	11-Aug-94	11-Aug-98	11-Aug-98		-1,655,686.43	07-Jul-97	No. 4419	level3
BANK2	LSNW034486	OTHER	100,000,000	FRF			10-Aug-94	11-Aug-94	11-Aug-98	11-Aug-98		1,660,983.00		No. 4419	level3
BANK1	0394245036	OTHER	100,000,000	FRF	-100,000,000	FRF	02-Sep-94	05-Sep-94	07-Sep-98	07-Sep-98		-1,742,200.22	07-Jul-97	No. 4420	level3
BANK2	LSNW035149	OTHER	100,000,000	FRF			02-Sep-94	05-Sep-94	07-Sep-98	07-Sep-98		1,748,118.00		No. 4420	level3
BANK1	0394249101	OTHER	300,000,000	FRF	-300,000,000	FRF	06-Sep-94	07-Sep-94	08-Sep-97	08-Sep-97		3,307,560.14	07-Jul-97	No. 4421	level3
BANK2	LSNW035248	OTHER	300,000,000	FRF			06-Sep-94	07-Sep-94	08-Sep-97	08-Sep-97		-3,336,993.00		No. 4421	level3
BANK1	0394259030	OTHER	200,000,000	FRF	-200,000,000	FRF	16-Sep-94	19-Sep-94	20-Sep-94	21-Sep-98		-4,979,641.58	07-Jul-97	No. 4422	level3
BANK2	LSNW035578	OTHER	200,000,000	FRF			16-Sep-94	19-Sep-94	20-Sep-94	21-Sep-98		4,936,722.00		No. 4422	level3
BANK1	0394283029	OTHER	150,000,000	SEK	-150,000,000	SEK	09-Sep-94	09-Sep-94	09-Sep-97	09-Sep-97		2,004,392.94	07-Jul-97	No. 4423	level3
BANK2	LSNW003531	OTHER	150,000,000	SEK			07-Sep-94	07-Sep-94	09-Sep-97	09-Sep-97		-1,994,031.00		No. 4423	level3

FIG. 6A/14

Data Table for Matched Financial Transactions

FIG. 6B/14

[illegible]

Data Table for Matched Financial Transactions

Matched Trades										Bank Name: Bank No. 1					Counterparty Name: Bank No. 3				
CP	TransactionID	Product	PayNotional	Cur	RecNotional	Cur	Trade Date	Start Date	Maturity	Settlement	B/S	MTM	MTMdate	Recon	Level				
BANK1	389300002	OTHER	20,000,000	DEM	-20,000,000	DEM	27-Oct-89	31-Oct-89	30-Oct-98	30-Oct-98		-1,112,029.00		No 4261	level				
BANK3	3723100	OTHER	20,000,000	DEM	20,000,000	DEM	08-Nov-91	30-Oct-90	30-Oct-98	30-Oct-98	B	1,118,561.80	07-Jul-97	No 4261	level				
BANK1	390183004	OTHER	15,000,000	DEM	-15,000,000	DEM	02-Jul-90	05-Jul-90	05-Jul-00	05-Jul-00		-1,806,983.00		No 4262	level				
BANK3	3721800	OTHER	15,000,000	DEM	15,000,000	DEM	02-Jul-90	05-Jul-90	05-Jul-00	05-Jul-00	B	1,194,819.30	07-Jul-97	No 4262	level				
BANK1	392022006	OTHER	10,000,000	CHF	-10,000,000	CHF	22-Jan-92	24-Jan-92	26-Jan-98	26-Jan-98		352,298.10		No 4263	level				
BANK3	5209100	OTHER	10,000,000	CHF	10,000,000	CHF	22-Jan-92	24-Jan-92	24-Jan-98	24-Jan-98	S	-348,805.47	07-Jul-97	No 4263	level				
BANK1	392204011	OTHER	50,000,000	USD	-50,000,000	USD	22-Jul-92	24-Jul-92	24-Jul-97	24-Jul-97		89,463.58		No 4264	level				
BANK3	417400	OTHER	50,000,000	USD	50,000,000	USD	22-Jul-92	24-Jul-92	24-Jul-97	24-Jul-97	S	-89,718.82	07-Jul-97	No 4264	level				
BANK1	392289014	OTHER	5,000,000	GBP	-5,000,000	GBP	25-Sep-92	25-Sep-92	27-Sep-99	27-Sep-99		333,728.40		No 4265	level				
BANK3	7893900	OTHER	5,000,000	GBP	5,000,000	GBP	25-Sep-92	25-Sep-92	25-Sep-99	25-Sep-99	S	-326,909.41	07-Jul-97	No 4265	level				
BANK1	393011022	OTHER	50,000,000,000	ITL	-50,000,000,000	ITL	11-Jan-93	13-Jan-93	13-Jan-98	13-Jan-98		1,568,930.00		No 4266	level				
BANK3	4742600	OTHER	50,000,000,000	ITL	50,000,000,000	ITL	11-Jan-93	13-Jan-93	13-Jan-98	13-Jan-98	S	-1,572,849.50	07-Jul-97	No 4266	level				
BANK1	393025002	OTHER	10,000,000	CHF	-10,000,000	CHF	25-Jan-93	27-Jan-93	27-Nov-00	27-Nov-00		935,720.60		No 4267	level				
BANK3	5224300	OTHER	10,000,000	CHF	10,000,000	CHF	14-Feb-94	25-Nov-93	25-Nov-00	25-Nov-00	S	-940,591.77	07-Jul-97	No 4267	level				
BANK1	393188013	OTHER	10,000,000	GBP	-10,000,000	GBP	07-Jul-93	07-Jul-95	07-Jul-00	07-Jul-00		487,275.50		No 4268	level				
BANK3	7983200	OTHER	10,000,000	GBP	10,000,000	GBP	07-Jul-93	07-Jul-95	07-Jul-00	07-Jul-00	S	-338,862.32	07-Jul-97	No 4268	level				
BANK1	393259014	OTHER	20,000,000	GBP	-20,000,000	GBP	16-Sep-93	16-Sep-93	18-Sep-00	18-Sep-00		-190,391.00		No 4269	level				
BANK3	8011300	OTHER	20,000,000	GBP	20,000,000	GBP	16-Sep-93	16-Sep-93	16-Sep-00	16-Sep-00	S	247,927.06	07-Jul-97	No 4269	level				
BANK1	394096034	OTHER	10,000,000	GBP	-10,000,000	GBP	06-Apr-94	06-Apr-94	06-Apr-98	06-Apr-98		-73,311.00		No 4270	level				
BANK3	8166500	OTHER	10,000,000	GBP	10,000,000	GBP	06-Apr-94	06-Apr-94	06-Apr-98	06-Apr-98	B	60,098.29	07-Jul-97	No 4270	level				
BANK1	394194014	OTHER	25,000,000	GBP	-25,000,000	GBP	12-Jul-94	12-Jul-94	12-Jul-99	12-Jul-99		-1,102,465.00		No 4271	level				
BANK3	8242600	OTHER	25,000,000	GBP	25,000,000	GBP	12-Jul-94	12-Jul-94	12-Jul-99	12-Jul-99	B	1,033,623.70	07-Jul-97	No 4271	level				
BANK1	394195028	OTHER	10,000,000	GBP	-10,000,000	GBP	14-Jul-94	14-Jul-94	14-Jul-99	14-Jul-99		-580,249.00		No 4272	level				
BANK3	8246800	OTHER	10,000,000	GBP	10,000,000	GBP	14-Jul-94	14-Jul-94	14-Jul-99	14-Jul-99	B	351,312.71	07-Jul-97	No 4272	level				
BANK1	394213014	OTHER	20,000,000	GBP	-20,000,000	GBP	01-Aug-94	01-Aug-94	03-Aug-98	03-Aug-98		-698,688.00		No 4273	level				
BANK3	8238100	OTHER	20,000,000	GBP	20,000,000	GBP	01-Aug-94	01-Aug-94	01-Aug-98	01-Aug-98	B	655,572.61	07-Jul-97	No 4273	level				

FIG. 6C/14

Data Table for Matched Financial Transactions

FIG. 6D/14

Data Table for Unmatched Financial Transactions

Unmatched Trades				Bank Name: Bank No. 1				Counterparty Name: Bank No. 2						
TransactionID	Product	Notional1	Cur1	Notional2	Cur2	Trade Date	Start Date	Maturity	Settlement	B/S	Strike	MTM	Created	Updated
0497168013	OTHER	-300,000,000	CZK	300,000,000	CZK	17-Jun-97	19-Aug-97	19-Nov-97	19-Aug-97		3019	8,332	25-Jul-97	25-Jul-97
0497161017	OTHER	-200,000,000	CZK	200,000,000	CZK	22-May-97	26-Aug-97	26-Nov-97	26-Aug-97		3019	36,193	25-Jul-97	25-Jul-97
0497153004	OTHER	-200,000,000	CZK	200,000,000	CZK	02-Jun-97	04-Dec-97	04-Jun-98	04-Dec-97		3019	41,587	25-Jul-97	25-Jul-97
0497150041	OTHER	-200,000,000	CZK	200,000,000	CZK	22-May-97	26-Aug-97	26-Nov-97	26-Aug-97		3019	39,155	25-Jul-97	25-Jul-97
0497188004	OTHER	-200,000,000	CZK	200,000,000	CZK	07-Jul-97	17-Sep-97	17-Dec-97	17-Sep-97		3019	2,262	25-Jul-97	25-Jul-97
0497188027	OTHER	-200,000,000	CZK	200,000,000	CZK	07-Jul-97	09-Jan-98	09-Apr-98	09-Jan-98		3019	688	25-Jul-97	25-Jul-97
0497157035	OTHER	-200,000,000	CZK	200,000,000	CZK	06-Jun-97	10-Dec-97	10-Jun-98	10-Dec-97		3019	31,595	25-Jul-97	25-Jul-97
0497160034	OTHER	-200,000,000	CZK	200,000,000	CZK	09-Jun-97	11-Aug-97	11-Feb-98	11-Aug-97		3019	-4,240	25-Jul-97	25-Jul-97
0497162024	OTHER	-100,000,000	CZK	100,000,000	CZK	11-Jun-97	15-Sep-97	15-Dec-97	15-Sep-97		3019	8,345	25-Jul-97	25-Jul-97
0497160040	OTHER	100,000,000	CZK	0	CZK	09-Jun-97	11-Aug-97	11-Nov-97	11-Aug-97		3105	1,313	25-Jul-97	25-Jul-97
0397171035	OTHER	100,000,000	CZK	-100,000,000	CZK	20-Jun-97	24-Jun-98	24-Jun-98	24-Jun-98		3011	-2,700	25-Jul-97	25-Jul-97
0497156019	OTHER	200,000,000	CZK	0	CZK	05-Jun-97	09-Sep-97	09-Dec-97	09-Sep-97		3105	-22,544	25-Jul-97	25-Jul-97
0497150040	OTHER	200,000,000	CZK	0	CZK	29-May-97	22-Aug-97	24-Nov-97	22-Aug-97		3105	-21,675	25-Jul-97	25-Jul-97
0497163003	OTHER	200,000,000	CZK	0	CZK	12-Jun-97	16-Sep-97	16-Mar-98	16-Sep-97		3105	-32,883	25-Jul-97	25-Jul-97
0497170005	OTHER	200,000,000	CZK	0	CZK	19-Jun-97	23-Dec-97	23-Mar-98	23-Dec-97		3105	-5,398	25-Jul-97	25-Jul-97
0397171031	OTHER	200,000,000	CZK	-200,000,000	CZK	19-Jun-97	23-Jun-97	23-Jun-98	23-Jun-98		3012	21,237	25-Jul-97	25-Jul-97
0497170021	OTHER	200,000,000	CZK	0	CZK	19-Jun-97	23-Jan-98	23-Apr-98	23-Jan-98		3105	-2,652	25-Jul-97	25-Jul-97
0497188006	OTHER	300,000,000	CZK	0	CZK	07-Jul-97	17-Dec-97	18-Mar-98	17-Dec-97		3105	-372	25-Jul-97	25-Jul-97
0397183056	OTHER	300,000,000	CZK	-300,000,000	CZK	02-Jul-97	04-Jul-97	06-Jul-98	06-Jul-98		3012	555	25-Jul-97	25-Jul-97
0497175020	OTHER	300,000,000	CZK	0	CZK	24-Jun-97	26-Sep-97	29-Dec-97	26-Sep-97		3105	-8,864	25-Jul-97	25-Jul-97
0497182001	OTHER	300,000,000	CZK	0	CZK	01-Jul-97	03-Oct-97	05-Jan-98	03-Oct-97		3105	6,630	25-Jul-97	25-Jul-97
0497177039	OTHER	300,000,000	CZK	0	CZK	26-Jun-97	31-Dec-97	30-Jun-98	31-Dec-97		3105	3,938	25-Jul-97	25-Jul-97
0397160006	OTHER	500,000,000	CZK	-500,000,000	CZK	06-Jun-97	10-Jun-97	10-Jun-98	10-Jun-98		3012	79,987	25-Jul-97	25-Jul-97
0497156038	OTHER	500,000,000	CZK	0	CZK	05-Jun-97	09-Sep-97	09-Dec-97	09-Sep-97		3105	-51,989	25-Jul-97	25-Jul-97
Z71088	OTHER	-100,000,000	DEM	100,000,000	DEM	07-Aug-95	07-Aug-95	11-Aug-05	07-Aug-98		3146	-2,199	25-Jul-97	25-Jul-97
Z71085	OTHER	-25,000,000	DEM	25,000,000	DEM	23-Jun-95	23-Jun-95	27-Jun-05	23-Jun-00		3146	-47,759	25-Jul-97	25-Jul-97
0396347050	OTHER	8,000,000	DEM	-8,000,000	DEM	11-Dec-96	16-Dec-96	15-Oct-02	16-Dec-99		3011	824,938	25-Jul-97	25-Jul-97

FIG. 7/14

Data Table for Expired Financial Transactions

FIG. 8/14

THE
WORLD'S
LARGEST
BOOKSTORE

FIG. 9/14

Sample Output Data Files – Three (3) Types of Format

Tab delimited – BANK1E

GB600	8900001464		41172	BANK3		1494313022EQ INDEX OPTIONS	3359
	B	GBP		09/11/94	09/11/99	19400000	
	319576188905499		38805817574	14723073 0 92			
GB600	8900001464		41172	BANK3		1497135190EQ INDEX OPTIONS	3386
	S	ITL		15/05/97	20/06/97	-17603500000	
	104163960		17603.5	0	0	0	
GB600	8900001464		41172	BANK3		1497170392EQ INDEX OPTIONS	3387
	B	ITL		19/06/97	18/07/97	19866000000	
	11755169264581.8	19866	822861.9	10874440.48			
GB600	8900001464		8002725754	BANK3		LONDON (SWAP)	389300002
	SWAP SING		3012	DEM		DEM 27/10/89	30/10/98
	20000000-2000000001	1594203-1112029		142920.2	0		
GB600	8900001464		8002725754	BANK3		LONDON (SWAP)	390183004
	SWAP SING		3012	DEM		DEM 02/07/90	05/07/00
	15000000-150000008695652	-1806968		281333.4	0		
GB600	8900001464		8002725754	BANK3		LONDON (SWAP)	392022006
	SWAP SING		3011	CHF		CHF 22/01/92	26/01/98
	10000000-100000006959911	352298.1		32191.75	384489.8		

Fix Format – BANK1N

1195SW12	0393174024	EUROP		NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2COMPANY – N	EUROP	8000886971	0000616303	SWPSC3012		
DKK DKK	100000000.00		-100000000.00	14997226.00	-406435.58	07-JUL-97	06/23/1993
06/23/1998	06/23/1998						06/23/1993
1195SW12	0393288023	EUROP		NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2COMPANY LO	EUROP	8000803804	0000616303	SWPSC3011		
ITL ITL	25000000000.00		-25000000000.00	14651930.54	1485344.27	07/JUL-97	10/15/1993
10/19/2000	10/19/2000						10/19/1993
1195SW12	0394012035	EUROP		NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2COMPANY LO	EUROP	8000803804	0000616303	SWPSC3011		
FRF FRF	750000000.00		-750000000.00	127026066.18	4997872.96	07-JUL-97	01/12/1994
01/13/1999	01/13/1999						01/13/1994
1195SW12	0394034032	EUROP		NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2COMPANY – N	EUROP	8000886971	0000616303	SWPSC3012		
FRF FRF	100000000.00		-100000000.00	16936808.82	-441474.27	07-JUL-97	02/03/1994
02/04/1998	02/04/1998						02/04/1994
1195SW12	0394039053	EUROP		NY BANK2	COMPANY	CTS	0100042228
0000616303	BANK2COMPANY LO	EUROP	8000803804	0000616303	SWPSC3011		
DEM DEM	100000000.00		-100000000.00	57110220.19	4583895.29	07-JUL-97	02/08/1994
02/10/1994	02/10/1994						02/10/1994

Tab Delimited with headings – BANK2

Transaction ID	Notional	Ccy	Transaction Date	Maturity Date	DEAL REQ	INITIAL REQ
44513	10000000000	JPY	14/11/95	15/11/99	212820	0
44514	10000000000	JPY	14/11/95	15/11/99	5059420	0
18163	100000000	CHF	02/10/96	06/10/99	1430964	0
186644	25000000	DEM	23/06/95	23/06/00	67183	0
186704	100000000	DEM	07/08/95	07/08/99	3153	0
187152	100000000	DEM	23/09/96	13/02/98	-4155335	0
187171	100000000	CHF	03/10/96	07/10/99	1294263	0
187177	150000000	CHF	04/10/96	07/10/99	1541463	0
187194	200000000	CHF	15/10/96	15/10/97	2248009	0
COM010082	0	USD	06/06/97	06/06/00	1444019	0
FRA-USD-CITI	0	USD	18/12/96	18/12/99	196933	0
L000013233	25000000	GBP	04/11/94	04/11/97	0	0
L000044507	5000000000	JPY	13/06/96	17/12/99	-77367	0
L000187481	50000000000	ITL	31/05/96	04/06/99	-6035	0
LNCF186496	200000000	DEM	01/03/95	03/03/98	0	0
LNSW0035313	150000000	SEK	07/09/94	09/09/97	-1994031	0
LNSW016798	50000000	DEM	27/05/92	15/07/97	-1982180	0
LNSW016863	50000000	DEM	27/05/92	15/07/02	-3351200	0
LNSW023285	100000000	DKK	23/06/93	23/06/98	1132865	0
LNSW026045	25000000000	ITL	15/10/93	19/10/00	-1345684	0
LNSW028079	750000000	FRF	12/01/94	13/01/99	-4898807	0
LNSW028815	100000000	FRF	03/02/94	04/02/98	440713	0
LNSW028953	100000000	DEM	08/02/94	10/02/04	-3779613	0
LNSW029037	50000000000	ITL	10/02/94	14/02/98	227029	0
LNSW032838	250000000	SEK	15/06/94	17/06/99	3091420	0

FIG. 11/14

FILE IMPORT SPECIFICATION

Bank	Bank No. 1	Specification BANK1E				c:/derives/imports/bank1e.txt		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
BIC	fixed		Yes	0	0		BIC	BANK1
client class	text		No	1	0			
counterparty	text		Yes	2	0	MapCP	cpBIC	
counterparty	text		Yes	2	0		inputCP	
account id	text		No	3	0			
account id nam	text		No	4	0			
transaction id	text		Yes	5	0		transaction id	
InputProduct	text		Yes	6	0		InputProduct	
transaction type	text		Yes	6	0	MapProduct	Product	
product code	number		No	7	0			
buy sell ind	text		No	8	0		Buy Sell	
ccy1	text		Yes	9	0		PayCcy	
ccy2	text		Yes	10	0		RecCcy	[Ccy1]
trade date	date	dd/mm/yy	Yes	11	0		trade date	
settle date	date	dd/mm/yy	Yes	12	0		settle date	
start date	date	dd/mm/yy	Yes	13	0		start date	[trade dat
maturity date	date	dd/mm/yy	Yes	14	0		maturity date	
security id	text		No	15	0			
notional1	number		Yes	16	0		PayNotional	
notional2	number		Yes	17	0		RecNotional	[notional1]
notional	number		No	18	0			
mark to market	number		Yes	19	0		MTM	
Strike Prices	number		No	20	0		Strike Price	

FIG. 12A/14

FILE IMPORT SPECIFICATION

Bank	Bank No. 1	Specification BANK1N				c:/derives/imports/bank1n.txt		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
BIC	fixed		Yes	0	0		BIC	BANK1
transaction id	text		Yes	18	16		transaction id	
ParentTransactio	text		No	60	16		ParentID	
inputCP	text		Yes	181	10	MapCP	cpBIC	
inputCP	text		Yes	181	10		inputCP	
InputProduct	text		Yes	191	16	MapProduct	Product	
InputProduct	text		Yes	191	16		InputProduct	
Buy/Sell	text		No	202	1		Buy Sell	
call put	text		No	204	1		call put	
Strike Price	number		No	207	20		Strike Price	
ccy1	text		Yes	243	3		Payccy	
ccy2	text		Yes	247	3		Recccy	[ccy1]
notional1	number		Yes	256	20		PayNotional	
notional2	number		Yes	276	20		RecNotional	
notionalUSD	number		No	296	19		NotionalBase	
MTM	number		Yes	315	20		MTM	
MTMdate	date	dd/mm/yy	Yes	335	10		MTMdate	
trade date	date	mm/dd/yyyy	Yes	345	11		trade date	
start date	date	mm/dd/yyyy	No	357	11		start date	
maturity date	date	mm/dd/yyyy	Yes	369	12		maturity date	
settlement date	date	mm/dd/yyyy	Yes	381	11		settle date	

FIG. 12B/14

FILE IMPORT SPECIFICATION

Bank	Bank No. 2	Specification BANK2				c:/derives/imports/bank2.tab		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
cpBIC	fixed		No	0	0		cpBIC	BANK1
Product	fixed		No	0	0		Product	OTHER
BIC	fixed		No	0	0		BIC	BANK2
transaction id	text		Yes	1	0		transaction id	
notional1	number		Yes	2	0		Paynotional	
ccyl	text		Yes	3	0		Payccy	
transaction date	date	dd/mm/yy	Yes	4	0		trade_date	
maturity date	date	dd/mm/yy	Yes	5	0		maturity date	
deal req	number		Yes	6	0		MTM	

FIG. 12C/14

FILE IMPORT SPECIFICATION

Bank	Bank No. 3	Specification BANK3				c:/derives/imports/bank3.txt		
Input Field	Type	Format	Re'qd.	Position	Length	Map Table	Output Field	Default
buysell	fixed		Yes	0	0		buy_sell	
cpBIC	fixed		Yes	0	0		cpBIC	BANK1
BIC	fixed		Yes	0	0		BIC	BANK3
src_system_id	text		No	1	0			
book_id	text		No	2	0			
trade_id	text		Yes	3	0		transaction_id	
ticket_id	text		No	4	0			
ins_type	text		Yes	5	0	MapProduct	Product	
ins_type	text		Yes	5	0		inputProduct	
rec_notional	number		Yes	7	0		Paynotional	
rec_notional_ccy	text		Yes	13	0		PayCcy	
trade_date	date	dd/mm/yy	Yes	14	0		trade_date	
maturity_date	date	dd/mm/yy	Yes	15	0		maturity_date	
business_date	date	dd/mm/yy	Yes	16	0		MTMdate	
base_mtm	number		No	17	0		MTM	
other_ccy	text		Yes	30	0		Recccy	[rec_notio
other_notional	number		Yes	31	0		RecNotional	[rec_notio
put_call	text		No	34	0	MapCodes	call_put	
buy_sell	text		No	35	0	MapCodes	buy_sell	
effective_date	date	dd/mm/yy	No	37	0		start_date	

FIG. 12D/14

1990 1991 1992 1993 1994 1995 1996 1997 1998 1999 2000 2001 2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024 2025 2026 2027 2028 2029 2030 2031 2032 2033 2034 2035 2036 2037 2038 2039 2040 2041 2042 2043 2044 2045 2046 2047 2048 2049 2050 2051 2052 2053 2054 2055 2056 2057 2058 2059 2060 2061 2062 2063 2064 2065 2066 2067 2068 2069 2070 2071 2072 2073 2074 2075 2076 2077 2078 2079 2080 2081 2082 2083 2084 2085 2086 2087 2088 2089 2090 2091 2092 2093 2094 2095 2096 2097 2098 2099 2100 2101 2102 2103 2104 2105 2106 2107 2108 2109 2110 2111 2112 2113 2114 2115 2116 2117 2118 2119 2120 2121 2122 2123 2124 2125 2126 2127 2128 2129 2130 2131 2132 2133 2134 2135 2136 2137 2138 2139 2140 2141 2142 2143 2144 2145 2146 2147 2148 2149 2150 2151 2152 2153 2154 2155 2156 2157 2158 2159 2160 2161 2162 2163 2164 2165 2166 2167 2168 2169 2170 2171 2172 2173 2174 2175 2176 2177 2178 2179 2180 2181 2182 2183 2184 2185 2186 2187 2188 2189 2190 2191 2192 2193 2194 2195 2196 2197 2198 2199 2200 2201 2202 2203 2204 2205 2206 2207 2208 2209 2210 2211 2212 2213 2214 2215 2216 2217 2218 2219 2220 2221 2222 2223 2224 2225 2226 2227 2228 2229 2230 2231 2232 2233 2234 2235 2236 2237 2238 2239 2240 2241 2242 2243 2244 2245 2246 2247 2248 2249 2250 2251 2252 2253 2254 2255 2256 2257 2258 2259 2260 2261 2262 2263 2264 2265 2266 2267 2268 2269 2270 2271 2272 2273 2274 2275 2276 2277 2278 2279 2280 2281 2282 2283 2284 2285 2286 2287 2288 2289 2290 2291 2292 2293 2294 2295 2296 2297 2298 2299 2300 2301 2302 2303 2304 2305 2306 2307 2308 2309 2310 2311 2312 2313 2314 2315 2316 2317 2318 2319 2320 2321 2322 2323 2324 2325 2326 2327 2328 2329 2330 2331 2332 2333 2334 2335 2336 2337 2338 2339 2340 2341 2342 2343 2344 2345 2346 2347 2348 2349 2350 2351 2352 2353 2354 2355 2356 2357 2358 2359 2360 2361 2362 2363 2364 2365 2366 2367 2368 2369 2370 2371 2372 2373 2374 2375 2376 2377 2378 2379 2380 2381 2382 2383 2384 2385 2386 2387 2388 2389 2390 2391 2392 2393 2394 2395 2396 2397 2398 2399 2400 2401 2402 2403 2404 2405 2406 2407 2408 2409 2410 2411 2412 2413 2414 2415 2416 2417 2418 2419 2420 2421 2422 2423 2424 2425 2426 2427 2428 2429 2430 2431 2432 2433 2434 2435 2436 2437 2438 2439 2440 2441 2442 2443 2444 2445 2446 2447 2448 2449 2450 2451 2452 2453 2454 2455 2456 2457 2458 2459 2460 2461 2462 2463 2464 2465 2466 2467 2468 2469 2470 2471 2472 2473 2474 2475 2476 2477 2478 2479 2480 2481 2482 2483 2484 2485 2486 2487 2488 2489 2490 2491 2492 2493 2494 2495 2496 2497 2498 2499 2500 2501 2502 2503 2504 2505 2506 2507 2508 2509 2510 2511 2512 2513 2514 2515 2516 2517 2518 2519 2520 2521 2522 2523 2524 2525 2526 2527 2528 2529 2530 2531 2532 2533 2534 2535 2536 2537 2538 2539 2540 2541 2542 2543 2544 2545 2546 2547 2548 2549 2550 2551 2552 2553 2554 2555 2556 2557 2558 2559 2560 2561 2562 2563 2564 2565 2566 2567 2568 2569 2570 2571 2572 2573 2574 2575 2576 2577 2578 2579 2580 2581 2582 2583 2584 2585 2586 2587 2588 2589 2590 2591 2592 2593 2594 2595 2596 2597 2598 2599 2600 2601 2602 2603 2604 2605 2606 2607 2608 2609 2610 2611 2612 2613 2614 2615 2616 2617 2618 2619 2620 2621 2622 2623 2624 2625 2626 2627 2628 2629 2630 2631 2632 2633 2634 2635 2636 2637 2638 2639 2640 2641 2642 2643 2644 2645 2646 2647 2648 2649 2650 2651 2652 2653 2654 2655 2656 2657 2658 2659 2660 2661 2662 2663 2664 2665 2666 2667 2668 2669 2670 2671 2672 2673 2674 2675 2676 2677 2678 2679 2680 2681 2682 2683 2684 2685 2686 2687 2688 2689 2690 2691 2692 2693 2694 2695 2696 2697 2698 2699 2700 2701 2702 2703 2704 2705 2706 2707 2708 2709 2710 2711 2712 2713 2714 2715 2716 2717 2718 2719 2720 2721 2722 2723 2724 2725 2726 2727 2728 2729 2730 2731 2732 2733 2734 2735 2736 2737 2738 2739 2740 2741 2742 2743 2744 2745 2746 2747 2748 2749 2750 2751 2752 2753 2754 2755 2756 2757 2758 2759 2760 2761 2762 2763 2764 2765 2766 2767 2768 2769 2770 2771 2772 2773 2774 2775 2776 2777 2778 2779 2780 2781 2782 2783 2784 2785 2786 2787 2788 2789 2790 2791 2792 2793 2794 2795 2796 2797 2798 2799 2800 2801 2802 2803 2804 2805 2806 2807 2

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text	0				
2	cpBIC		text	0				
3	ExternalMatchID	BIC	text	0				

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	Paynotional		number					
7	Recnotional		number					
8	maturity_date		date	5	d			
9	trade_date		date	1	d			
10	buy_sell		text	0		A	B	S
11	call_put		text	0		B		

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					
8	maturity date		date	5	d			

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text					
2	cpBIC	BIC	text					
3	Product		text					
4	PayCcy		text					
5	RecCcy		text					
6	PayNotional		number					
7	RecNotional		number					

Order	Field1	Field2	Type	Tolerance	Ttype	Special	Value1	Value2
1	BIC	cpBIC	text	0				
2	cpBIC	BIC	text	0				
3	Product		text	0				
4	PayCcy		text	0				
5	PayNotional		number	0				
6	trade date		date	0				
7	maturity date		date	10	d			

Express Mail No. EL 507833285US

Tables of Data Fields

Trades Tables

Name	Type	Length
ImportCode	Text	10
BIC	Text	12
cpBIC	Text	12
InputCP	Text	50
parentID	Text	15
transaction_id	Text	20
cp_transaction_id	Text	20
Product	Text	8
InputProduct	Text	25
PayCcy	Text	5
PayNotional	Number	8
RecCcy	Text	5
RecNotional	Number	8
NotionalBase	Number	8
trade_date	Date/Time	8
Start Date	Date/Time	8
Maturity_Date	Date/Time	8
settle_date	Date/Time	8
Call Put	Text	5
Buy Sell	Text	5
Strike Price	Number	8
MatchCode	Text	15
Matchnumber	Number (Long)	4
ManualMatch	Yes/No	2
ExternalMatchId	Text	25
ManualLink	Number (Long)	4
MTM	Number	8
MTMdate	Date/Time	8
reconflag	Yes/No	1
%diff	Number	8
absdiff	Number	8
status	Number	2
created	Date/Time	8
last_updated	Date/Time	8

FIG. 14A/14

